

Blackstone / GSO Strategic Credit Fund  
Form N-Q  
November 29, 2017

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-22686

Blackstone / GSO Strategic Credit Fund  
(exact name of Registrant as specified in charter)

345 Park Avenue, 31<sup>st</sup> Floor  
New York, New York 10154  
(Address of principal executive offices) (Zip code)

(Name and address of agent for service)

Marisa Beeney  
345 Park Avenue, 31<sup>st</sup> Floor  
New York, New York 10154

Registrant's telephone number, including area code: (877) 876-1121

Date of fiscal year end: December 31

Date of reporting period: September 30, 2017

---

## Item 1. Schedule of Investments.

## Blackstone / GSO Strategic Credit Fund

## Portfolio of Investments

September 30, 2017 (Unaudited)

	Principal Amount	Value
FLOATING RATE LOAN INTERESTS <sup>(a)</sup> - 135.97%		
Aerospace and Defense - 1.54%		
Engility Corporation, Senior Secured First Lien Term B-2 Loan, 3M US L + 3.25%, 08/14/2023	\$2,016,904	\$2,043,385
Macdonald Dettwiler and Associates Ltd, Senior Secured First Lien Term B Loan, 3M US L + 2.75%, 07/05/2024 <sup>(b)</sup>	5,204,461	5,216,822
PRV Aerospace LLC, Senior Secured First Lien Term Loan, 3M US L + 6.25%, 05/09/2018 <sup>(b)</sup>	750,000	720,626
Standard Aero Aviation Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 3.75%, 07/07/2022 <sup>(b)</sup>	3,697,183	3,730,698
		11,711,531
Automotive - 3.23%		
American Tire Distributors Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.25%, 09/01/2021	1,569,911	1,586,591
Bright Bidco BV, Senior Secured First Lien Term B Loan, 3M US L + 4.50%, 07/01/2024	4,548,742	4,594,230
CH Hold Corp, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.25%, 02/03/2025	3,157,895	3,236,842
Mitchell International Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.50%, 10/13/2020	1,075,650	1,083,830
Mitchell International Inc, Senior Secured Second Lien Term Loan, 3M US L + 7.50%, 10/11/2021	6,559,757	6,633,554
Superior Industries International Inc, Senior Secured First Lien Closing Date Term Loan, 1M US L + 4.50%, 03/22/2024 <sup>(c)</sup>	7,480,710	7,405,903
		24,540,950
Banking, Finance, Insurance and Real Estate - 10.62%		
Acrisure LLC, Senior Secured First Lien Term B Loan, 3M US L + 5.00%, 11/22/2023	4,281,275	4,340,142
Alliant Holdings Intermediate LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 3.25%, 08/12/2022	2,541,455	2,554,162
Almonde Inc, Senior Secured First Lien US Term Loan, 3M US L + 3.50%, 06/13/2024	8,150,943	8,196,385
AmWINS Group Inc, Second Lien Term Loan, 1M US L + 6.75%, 01/25/2025	406,780	416,443
Applied Systems, Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.25%, 09/13/2024 <sup>(b)</sup>	1,195,402	1,209,317
Applied Systems, Inc, Senior Secured Second Lien Initial Term Loan, 3M US L + 7.00%, 09/12/2025 <sup>(b)</sup>	303,030	313,447
ASP MCS Acquisition Corp, Senior Secured First Lien Initial Term Loan, 3M US L + 4.75%, 05/20/2024 <sup>(c)</sup>	6,035,294	6,118,279
Asurion LLC, Senior Secured First Lien Term B Loan, 1M US L + 3.00%, 11/03/2023	2,662,665	2,677,642
Asurion LLC, Senior Secured Second Lien Tranche B-2 Loan, 1M US L + 6.00%, 08/04/2025	7,878,788	8,071,661

Edgar Filing: Blackstone / GSO Strategic Credit Fund - Form N-Q

Broadstreet Partners Inc, Senior Secured First Lien B-1 US Term Loan, 3M US L + 2.5%, 09/27/2024 <sup>(b)</sup>	2,941,176	2,955,882
Broadstreet Partners Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.25%, 11/08/2023	4,357,317	4,414,529
Cunningham Lindsey US Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 12/10/2019	8,745,954	8,549,170
Cypress Merger Sub Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 6.75%, 04/28/2025	2,790,698	2,881,395
EZE Software Group LLC, Senior Secured Second Lien Term Loan, 3M US L + 6.50%, 04/05/2021	2,956,466	2,963,857
First Eagle Holdings Inc, Senior Secured First Lien New Initial Term Loan, 3M US L + 3.50%, 12/01/2022	5,220,666	5,282,687
Focus Financial Partners LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 3.25%, 07/03/2024	3,488,372	3,521,076
MPH Acquisition Holdings LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 3.00%, 06/07/2023	5,086,556	5,133,047
NFP Corp, Senior Secured First Lien Term B Term Loan, 1M US L + 3.50%, 01/08/2024	2,695,531	2,718,551
Opal Acquisition Inc, Senior Secured First Lien Term B Loan, 3M US L + 4.00%, 11/27/2020	2,393,307	2,261,077
Resolute Investment Managers Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.25%, 04/30/2022 <sup>(c)</sup>	2,999,565	3,037,060
Victory Capital Operating LLC, Senior Secured First Lien Term B Loan, 3M US L + 5.25%, 11/01/2021	1,865,390	1,899,200

---

Edgar Filing: Blackstone / GSO Strategic Credit Fund - Form N-Q

	Principal Amount	Value
Banking, Finance, Insurance and Real Estate (continued)		
York Risk Services Holding Corp (Onex York Finance LP), Senior Secured First Lien Initial Term Loan, 3M US L + 3.75%, 10/01/2021	\$1,264,488	\$1,246,153 80,761,162
Beverage, Food and Tobacco - 5.88%		
Candy Intermediate Holdings Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 4.50%, 06/15/2023	6,090,773	5,980,378
CEC Entertainment Inc, Senior Secured First Lien Term B Loan, 1M US L + 3.00%, 02/15/2021	3,928,753	3,904,611
Chobani LLC, Senior Secured First Lien Term B Loan, 3M US L + 3.50%, 10/07/2023 <sup>(b)</sup>	7,452,877	7,527,405
CSM Bakery Solutions LLC, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 07/03/2020 <sup>(b)</sup>	3,884,683	3,810,233
Give & Go Prepared Foods Corp, Senior Secured First Lien Term Loan, 3M US L + 4.25%, 07/29/2023	6,691,176	6,799,908
NPC International Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 04/19/2024	857,503	867,956
NPC International Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.50%, 04/18/2025	3,254,237	3,309,152
Refresco Group N.V., Senior Secured First Lien USD Term Loan, 3M US L + 2.75%, 09/27/2024 <sup>(b)</sup>	937,500	942,187
TKC Holdings Inc, Senior Secured First Lien Initial Term Loan, 2M US L + 4.25%, 02/01/2023	3,859,312	3,899,507
TKC Holdings Inc, Senior Secured Second Lien Initial Term Loan, 2M US L + 8.00%, 02/01/2024	1,838,854	1,864,139
Weight Watchers International Inc, Senior Secured First Lien Initial Tranche B-2 Term Loan, 3M US L + 3.25%, 04/02/2020	3,666,392	3,629,068
Winebow Holdings Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 7.50%, 01/03/2022 <sup>(c)</sup>	2,387,283	2,232,110 44,766,654
Capital Equipment - 2.38%		
ASP MWI Merger Sub, Inc, Senior Secured First Lien Initial Term Loan, 3M US L + 4.00%, 09/27/2024 <sup>(b)</sup>	3,076,923	3,084,615
Duke Finance LLC, Senior Secured First Lien Term B Loan, 3M US L + 4.25%, 02/21/2024	2,743,125	2,763,699
Engineered Machinery Holdings Inc, Senior Secured First Lien Delayed Draw Term Loan, 3M US L + 3.25%, 07/25/2024	230,089	230,520
Engineered Machinery Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 3.25%, 07/19/2024	1,769,912	1,773,230
LTI Holdings Inc, Senior Secured Second Lien Initial Term Loan, 1M US L + 8.75%, 05/16/2025	3,000,000	3,011,250
Meter Readings Holding LLC, Senior Secured First Lien Initial Term Loan, 3M US L + 5.75%, 08/29/2023 <sup>(c)</sup>	5,539,975	5,650,774
Robertshaw US Holding Corp, Senior Secured First Lien Initial Term Loan, 1M US L + 4.50%, 08/02/2024	1,608,040	1,626,131 18,140,219

Edgar Filing: Blackstone / GSO Strategic Credit Fund - Form N-Q

Chemicals, Plastics and Rubber - 1.71%

DuBois Chemicals Inc, Senior Secured First Lien Delayed Draw Term Loan, 3M US L + 1.00%, 03/15/2024	108,543	108,950
DuBois Chemicals Inc, Senior Secured First Lien Initial Term Loan, 1M US L + 3.75%, 03/15/2024	1,512,543	1,518,215
Emerald Performance Materials LLC, Senior Secured First Lien Initial Term Loan, 1M US L + 3.50%, 08/02/2021	1,746,526	1,759,258
Pinnacle Operating Corporation, Senior Secured First Lien 2017 Extended Term Loan, 3M US L + 7.25%, 11/15/2021	7,988,674	7,459,424
Tekni-Plex Inc, Senior Secured Second Lien Initial Term Loan, 3M US L + 7.75%, 06/01/2023 <sup>(c)</sup>	2,141,827	2,147,182
		12,993,029

Construction and Building - 10.43%

American Bath Group LLC, Senior Secured First Lien Replacement Term Loan, 3M US L + 5.25%, 09/30/2023	8,827,444	8,882,615
American Bath Group LLC, Senior Secured Second Lien Term Loan, 3M US L + 9.75%, 09/30/2024 <sup>(c)</sup>	600,000	601,500
Dayton Superior Corporation, Senior Secured First Lien Term Loan, 3M US L + 8.00%, 11/03/2021 <sup>(c)</sup>	3,729,522	3,487,103
Dimora Brands Inc, Senior Secured First Lien Term Loan, 3M US L + 4.00%, 08/16/2024	5,128,205	5,166,667
Diversitech Holdings Inc, Senior Secured First Lien Term Loan, 3M US L + 3.50%, 06/03/2024	1,268,344	1,273,627

---

Principal  
Amount Value

Construction and Building (continued)

Forterra Finance LLC, Senior Secured First Lien Replacement Loan, 1M US L + 3.00%,  
10/25/2023<sup>(b)</sup>